

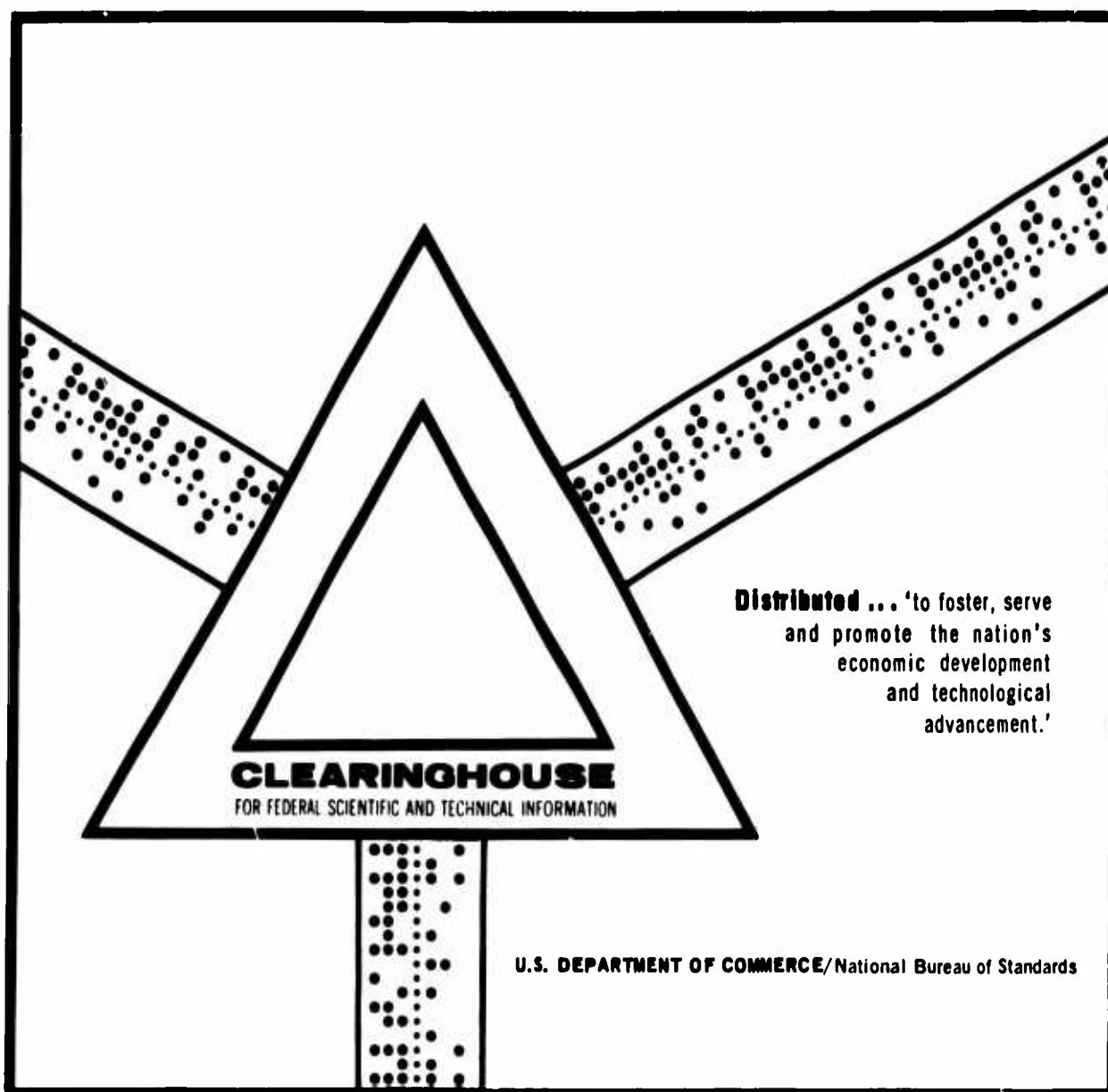
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FIXED POINTS OF ANALYTIC FUNCTIONS

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July 1969



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AD 698801 CS 137

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TECHNICAL REPORT NO. CS 137

JULY 1969

FOR THE
CLEARINGHOUSE
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STANFORD UNIVERSITY



FIXED POINTS OF ANALYTIC FUNCTIONS*

By

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*This work was supported in part by the National Science Foundation
and the Office of Naval Research.

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Abstract

A continuous mapping of a simply connected, closed, bounded set of the euclidean plane into itself is known to have at least one fixed point. It is shown that the usual condition for the fixed point to be unique, and for convergence of the iteration sequence to the fixed point, can be relaxed if the mapping is defined by an analytic function of a complex variable.

We consider the problems of the existence and of the construction of solutions of the equation

$$(1) \quad z = F(z) \quad ,$$

where the function F is analytic in some domain S of the complex plane. Such solutions are called fixed points of F . By standard results in real numerical analysis, it follows immediately that F has at least one fixed point if S is bounded and simply connected, F is continuous on the closure S' of S , and $F(S') \subset S'$. If the mapping defined by F is contracting, then there is a unique fixed point, and the iteration sequence defined by

$$(2) \quad z_{n+1} = F(z_n) \quad , \quad n = 0, 1, 2, \dots ,$$

converges to the fixed point for every choice of $z_0 \in S'$. If S is convex, a necessary and sufficient condition for the mapping to be contracting is that the derivative F' of F satisfies

$$(3) \quad |F'(z)| \leq k \quad , \quad z \in S \quad ,$$

where $k < 1$.

It is the purpose of this note to show that the hypothesis that F is contracting can be dispensed with due to the analyticity of F . The argument provides an opportunity to apply some basic facts of complex variable theory in a constructive setting.

THEOREM. Let S denote the interior of a Jordan curve Γ , let F be analytic in S and continuous on $S \cup \Gamma$, and let $F(S \cup \Gamma) \subset S$. Then F has exactly one fixed point, and the iteration sequence defined by (2) con-

verges to the fixed point for arbitrary $z_0 \in S \cup \Gamma$.

Clearly, there are functions F satisfying the hypotheses for which $|F'|$ is arbitrarily large, e.g., $F(z) = \frac{1}{2} z^{100}$ in $|z| \leq 1$.

Proof. We first prove the Theorem in the case where S is the unit disk. Here the hypothesis implies

$$(4) \quad r := \max_{|z| \leq 1} |F(z)| < 1.$$

The point s is a fixed point if and only if it is a zero of $z - F(z)$. To prove the existence of a zero, we apply Rouché's theorem ([1], p. 124) with z in the role of the "big" function and $F(z)$ in the role of the "small" function. The essential hypothesis of Rouché's theorem is satisfied in view of (4). It follows that $z - F(z)$ has exactly as many zeros inside $|z| = 1$ as z , namely one.

Let s denote the unique fixed point. In order to prove the convergence of the iteration sequence, let

$$t(z) = \frac{z - s}{1 - z \bar{s}}.$$

This is a linear transformation which maps $|z| \leq 1$ onto itself and sends s into 0. Hence the function $G = t \circ F \circ t^{-1}$ has the fixed point 0. It is continuous and maps $|z| \leq 1$ onto a closed subset of $|z| < 1$, hence

$$k := \sup_{|z| \leq 1} |G(z)| < 1$$

We may assume that $k > 0$, for otherwise G , and consequently F , is constant, and convergence takes place in one step. The function $k^{-1}G$ vanishes at 0 and is bounded by 1, hence by the Lemma of Schwarz ([1], p. 110),

$k^{-1}|G(z)| \leq |z|$ and consequently,

$$(5) \quad |G(z)| \leq k|z|$$

for all z such that $|z| \leq 1$. Let $w_n = t(z_n)$. Since

$w_{n+1} = t(z_{n+1}) = f(F(z_n)) = t(F(t^{-1}(w_n))) = G(w_n)$, it follows from (5) that

$$|w_{n+1}| \leq k |w_n|$$

and hence that $|w_n| \leq k^n |w_0|$, implying that $w_n \rightarrow 0$. Hence

$$z_n = t^{-1}(w_n) \rightarrow t^{-1}(0) = s.$$

To prove the Theorem for an arbitrary Jordan domain S , we require a less elementary tool, the Osgood-Caratheodory theorem ([2], p. 92-98) stating the existence of a function g that maps S conformally onto $|z| < 1$ and $S \cup I$ continuously and one-to-one onto $|z| \leq 1$. The function $H = g \circ F \circ g^{-1}$ is easily seen to satisfy the hypotheses of the Theorem for the unit disk. Furthermore, if the points z_n are defined by (2) and $w_n = g(z_n)$, then $w_{n+1} = H(w_n)$. Thus the validity of the Theorem for the unit disk implies the validity for a general S .

In line with the paedagogical nature of this note, we add some problems amplifying its content.

1) Show that $k \leq \frac{2r}{1+r^2}$.

2) In the case where S is the unit disk, show that

$$|z_n - s| \leq (1+r) k^n, \quad n = 0, 1, 2, \dots$$

3) Let $F'(s) = F''(s) = \dots = F^{(m-1)}(s) = 0$, $F^{(m)}(s) \neq 0$

for some integer $m > 1$. If S is the unit disk, establish the following error estimate showing superlinear convergence:

$$|z_n - s| \leq (1 + r) k^{i + m + m^2 + \dots + m^{n-1}}, n = 1, 2, \dots$$

Research problem. Can similar results be established for systems of analytic equations?

REFERENCES

- [1] L. Ahlfors, Complex Analysis, 1st edition. McGraw-Hill, New York 1953.
- [2] C. Caratheodory, Theory of functions of a complex variable, vol. 2 (English edition). Chelsea, New York 1960.

Unclassified

Security Classification

DOCUMENT CONTROL DATA - R & D		
(Security classification of title, body of abstract and indexing annotation must be entered when the overall report is classified)		
1. ORIGINATING ACTIVITY (Corporate author) Computer Science Department Stanford University Stanford, California 94305		2a. REPORT SECURITY CLASSIFICATION Unclassified
		2b. GROUP --
3. REPORT TITLE FIXED POINTS OF ANALYTIC FUNCTIONS		
4. DESCRIPTIVE NOTES (Type of report and inclusive dates) Manuscript for Publication (Technical Report)		
5. AUTHOR(S) (First name, middle initial, last name) Peter Henrici		
6. REPORT DATE July 1969	7a. TOTAL NO. OF PAGES 7	7b. NO. OF REFS 2
8a. CONTRACT OR GRANT NO. N00014-67-A-0112-0029	9a. ORIGINATOR'S REPORT NUMBER(S) CS-137	
b. PROJECT NO. NR 044-211		
c.	9b. OTHER REPORT NO(S) (Any other numbers that may be assigned this report)	
d.	none	
10. DISTRIBUTION STATEMENT Releasable without limitations on dissemination.		
11. SUPPLEMENTARY NOTES ---	12. SPONSORING MILITARY ACTIVITY Office of Naval Research	
13. ABSTRACT A continuous mapping of a simply connected, closed, bounded set of the euclidean plane into itself is known to have at least one fixed point. It is shown that the usual condition for the fixed point to be unique, and for convergence of the iteration sequence to the fixed point, can be relaxed if the mapping is defined by an analytic function of a complex variable.		

